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A Novel One Step Forecasting Scheme For Time Like And Hyper Time Like Systems

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DEDICATION

This text is dedicated to the all compassionate *Creator* of the *Universe*.

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1 INTRODUCTION

Forecasting has been a very important cultural and engineering problem for mankind since the dawn of civilization. Detailed astronomical calendars used to be prepared by former civilizations to estimate the duration, time and intensity of seasonal changes such as sunlight, cloud cover, precipitation, etc. Since then, humankind has made great progress in the area of forecasting.

Since time immemorial, Hindu, Arabic, Western and Chineese Astrologers, Mathematicians and Statisticians have been using the Sequence of Primes and its Asymmetry Quantification Functions for forecasting Time Series Sequences, as Prime Sequence is an example of a system whose Asymmetry Entropy is ever increasing.

In this research investigation, keeping in view the limitations of Time Series Analysis, a new and novel Forecasting Scheme For Any Reals Time Series Sequence is Developed by the author. For Error Analysis, the given Sequence along with its Forecasted Value is Reversed and we use author's Forecasting Model to predict the last value of this Reversed Sequence (i.e., which is the First Value of the given Sequence), by deliberately omitting it for prediction purposes. This gives us the Error, if any. In Forecasting Science, the most popular method currently in use is Time Series Analysis. The application of Time Series Analysis method is a very lengthy and circuitous and is also not always infallible.

Some Limitations Of Time Series Analysis Method are:

1.Time Series Analysis method uses Linear Regression Scheme for its ARIMA Models (Auto Regressive Integrated Moving Average Models) and Linear Regression has the following limitations:

a)Linear Regression Is Limited to Linear Relationships

b)Linear Regression Only Looks at the Mean of the Dependent Variable

c)Linear Regression Is Sensitive to Outliers

d)The Time Series Data Must Be Independent

2.The ACF (Auto Correlation Function) and PACF (Partial Auto Correlation Function) used to check the Stationarity condition of the Time Series in not Holistic in the sense that with increasing lag, the Sets Size for which we are finding Correlation keeps decreasing.

3.The Self Organization aspect of the Time Series Sequence is not exploited in holisticness, i.e., to a closed analytic nature, thereby rendering it unable to forecast well some particular type of economics parameters such as sudden lows and sudden highs like economic crises.

4.The Time Series Forecast Error Concept is very complicated.

2 A NOVEL NOTION OF SIMILARITY AND DISSIMILARITY

2.1 A Similarity & Dissimilarity Notion

For any real *a, b,* we define

$$Similarity(a,b) = \begin{cases} \left\{ \dfrac{\min(a,b)}{\max(a,b)} \right\} & if \;\; a,b > 0 \\ 0 & if \;\; ab < 0 \\ \left\{ \dfrac{\min(|a|,|b|)}{\max(|a|,|b|)} \right\} & if \;\; a,b < 0 \end{cases}$$

$$Dissimilarity(a,b) = 1 - Similarity(a,b)$$

3 A NOVEL ONE STEP FORECASTING SCHEME

3.1 Nature of Time Series Sequence To Be Forecasted

For this method, we can consider any Time Series elements with either positive or negative real numbers.

3.2 *Causal One Step Future Average Of A Reals Series Based On Similarity & Dissimilarity*

Given any time series or non-time series sequence of the kind

$S = \{y_1, y_2, y_3 ....., y_{n-1}, y_n\}$

We can now write y_{n+1} as

$$y_{n+1} = y_{(n+1)S} + y_{(n+1)DS} = COSFFS\{y_1, y_2, y_3 ....., y_{n-1}, y_n\}$$

where

$$y_{(n+1)S} = \frac{\sum_{i=1}^{n} Sign(y_i) y_i \left(\frac{y_i}{\sum_{j=1}^{i} y_j} \right) \sum_{j=1}^{i} \{Similarity(y_i, y_j)\}}{\sum_{i=1}^{n} \sum_{j=1}^{i} \{Similarity(y_i, y_j)\}}$$

where $Sign(y_i) = \begin{cases} +1 \text{ for } y_1 \\ -1 \text{ if } y_{i-1} > y_i \quad for\ i = 2\ to\ n \\ +1 \text{ if } y_{i-1} < y_i \quad for\ i = 2\ to\ n \end{cases}$

and

$$y_{(n+1)DS} = \frac{\sum_{i=1}^{n} Sign(y_i) y_i \left(\frac{y_i}{\sum_{j=1}^{i} y_j} \right) \sum_{j=1}^{i} \{Dissimilarity(y_i, y_j)\}}{\sum_{i=1}^{n} \sum_{j=1}^{i} \{Dissimilarity(y_i, y_j)\}}$$

where $Sign(y_i) = \begin{cases} +1 \text{ for } y_1 \\ -1 \text{ if } y_{i-1} > y_i \quad for\ i = 2\ to\ n \\ +1 \text{ if } y_{i-1} < y_i \quad for\ i = 2\ to\ n \end{cases}$

3.3 Forecast For Hyper Time Like Series

Given any time series or non-time series sequence of the kind $S = \{y_1, y_2, y_3 \ldots\ldots\ldots, y_{n-1}, y_n\}$, firstly, we write the following relationships:

$COSFF\{y_1, y_2\} = c_{y_1 y_2}$

$COSFF\{c_{y_1 y_2}, y_3\} = c_{y_1 y_2 y_3}$

……

……

……

$COSFF\{c_{y_1 y_2 y_3 \ldots\ldots\ldots y_{n-2}}, y_{n-1}\} = c_{y_1 y_2 y_3 \ldots\ldots\ldots y_{n-1}}$

$COSFF\{c_{y_1 y_2 y_3 \ldots\ldots\ldots y_{n-2} y_{n-1}}, y_n\} = c_{y_1 y_2 y_3 \ldots\ldots\ldots y_n} = y_{n+1}$

We now form another series

$T1 = \{y_3 - c_{y_1 y_2}\}, \{y_4 - c_{y_1 y_2 y_3}\}, \{y_5 - c_{y_1 y_2 y_3 y_4}\}, \ldots\ldots\ldots\ldots, \{y_n - c_{y_1 y_2 y_3 \ldots\ldots\ldots y_{n-2} y_{n-1}}\}$ and find its next term, say $T1_{f1}$. And again, we form such an above series like $T1$ for the series $T1$ (without including $T1_{f1}$) , named $T2$ and find its next term, say $T2_{f1}$. We repeat this procedure, so on so forth till the following relationship is satisfied:

$COSFF\{Tk(last\ but\ one\ term), Tk(lastterm)\} = Tk_{f1}$

where k is a positive integer at the exhaustion of the above scheme, ie., when the aforestated condition is satisfied.

We write the final forecast as

$$\langle y_{n+1} \rangle = y_{n+1} + \sum_{f=1}^{k} Tf_1$$

3.4 *Finding All The Sub-Series Of A Given Series Evaluated With All Holistic Variable Periodicities Of Time Instants Computed With Respect To The Causal One Step Future Forecast Position Of The Given Series*

Here, we find all the Sub-Series of a given Series evaluated with all holistic variable periodicities of time instants computed from the One Step Extrapolate position of the given Series.

Firstly, we position a dummy point such as 0 in the *Causal One Step Future Forecast* position of the given Series, i.e., at the $(n+1)^{th}$ term position if the series contains n terms.

We then reverse this thusly augmented series. We then use the general term $y_{pk-(p-1)}$ (where p goes from 2 onwards integrally till exhaustion*, and k goes from 1 onwards integrally till exhaustion*, to find all the elements of the sub series, by keeping p fixed and varying k. This gives us for example for $p = 2$ and $k = 1, 2, 3\ldots$, the sequence with element position numbers 1, 3, 5, 7, ……of the given mother sequence. For $p = 3$ and $k = 1, 2, 3,\ldots$, we get a sequence with element position numbers 1, 4, 7, 10, ……of the given mother sequence. For $p = 4$ and $k = 1, 2, 3,\ldots$, we get a sequence with element position numbers 1, 5, 9, 13, ……of the given mother sequence. And so on, so forth. We finally reverse these sequences and omit the last 0 term (in the thusly reversed sequences). The thusly gotten series are the Sub-Series of a given series evaluated with all holistic variable periodicities of time instants computed with respect to the Causal One Step Future Forecast Position of the given series.

For Example:

If $S = [1 \quad 2 \quad 3 \quad 5 \quad 7 \quad 11 \quad 13 \quad 17 \quad 19]$

Then all its sub series are given by

$S2 = [2 \quad 5 \quad 11 \quad 17]$

$S3 = [1 \quad 5 \quad 13]$

$S4 = [2 \quad 11]$

3.5 *Computation Of Causal One Step Future Forecast Of A Given Series Via The Computation Of The Weighted Sum Of Causal One Step Future Forecast Points Of All Its Sub-Series (Of A Given Series Evaluated With All Holistic Variable Periodicities Of Time Instants Computed With Respect To The Causal One Step Future Forecast Position Of The Given Series) Inclusive Of Itself*

Firstly, we consider a given series and compute all its sub-series as detailed already.

We then find the Causal One Step Future Forecasts points of each of the sub series inclusive of the given series.

We then compute weights for each of the Extrapolate points of all the afore-computed series (inclusive of the given series) as

$w_i = \frac{y_{(n+1)i}}{\sum_{i=1}^{z} y_{(n+1)i}}$ where $y_{(n+1)i}$ is the Causal One Step Future Forecast Of the i^{th} Sub-Series, (inclusive of the given series) and z being the number of all such Sub-Series, (inclusive of the given series).

We finally computed the Weighted sum (Average) of the Causal One Step Future Forecast points of all its sub-series (of a given series evaluated with all holistic variable periodicities of time instants computed with respect to the one step extrapolate position of the given series) inclusive of itself. We call this as the Holistic Causal One Step Future Forecast point of the given Series.

That is, the ensemble forecast is given by

$$\langle y_{n+1} \rangle = \frac{\sum_{i=1}^{z} w_i y_{(n+1)i}}{\sum_{i=1}^{z} w_i}$$

3.6 Improving the Accuracy Of The Result Via Weighted Average Ensembling

Important Note: We can note that for the Series S1 of the above Example, we can further improve its Causal One Step Future Forecast by considering the weighted average of all its sub series including itself. This value when used in the weighted average of the series of concern and context here, gives us even better answer !

4 ERROR ANALYSIS

4.1 Error Analysis

For the given Time Series of concern, we find the $(y_{n+1})^{th}$ term using all the previous terms of the given sequence, and then we omit the first term of this sequence, include the newly found forecast, i.e., the $(y_{n+1})^{th}$ term, and reverse this sequence to find the forecast for the first term. The ratio of (the Difference between the First term and the thusly Forecasted First Term) to the First Term gives us the Efficiency of the Forecast. One minus the Efficiency Of the Forecast gives us the Error of the Forecast.

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[266] **viXra:1709.0323** *submitted on 2017-09-21 05:35:00*, (45 unique-IP downloads)

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[260] **viXra:1708.0038** *submitted on 2017-08-04 04:30:39*, (26 unique-IP downloads)

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Category: Artificial Intelligence

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Category: Artificial Intelligence

[258] **viXra:1708.0019** *submitted on 2017-08-03 06:42:09*, (31 unique-IP downloads)

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[251] **viXra:1707.0230** *submitted on 2017-07-17 05:49:20*, (28 unique-IP downloads)

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[248] **viXra:1707.0198** *submitted on 2017-07-14 05:30:10*, (19 unique-IP downloads)

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[235] **viXra:1706.0540** *submitted on 2017-06-29 01:24:22*, (23 unique-IP downloads)

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Authors: Ramesh Chandra Bagadi
Category: Relativity and Cosmology

[234] **viXra:1706.0531** *submitted on 2017-06-29 05:39:25*, (35 unique-IP downloads)

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Category: Number Theory

[233] **viXra:1706.0505** *submitted on 2017-06-26 22:57:25*, (31 unique-IP downloads)

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[232] **viXra:1706.0379** *submitted on 2017-06-19 00:46:33*, (39 unique-IP downloads)

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[231] **viXra:1706.0295** *submitted on 2017-06-16 05:25:45*, (43 unique-IP downloads)

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[224] **viXra:1705.0407** *submitted on 2017-05-28 23:37:47*, (23 unique-IP downloads)

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[223] **viXra:1705.0402** *submitted on 2017-05-28 04:09:15*, (28 unique-IP downloads)

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[217] **viXra:1705.0106** *submitted on 2017-05-05 03:43:32*, (31 unique-IP downloads)

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[216] **viXra:1705.0104** *submitted on 2017-05-04 12:18:15*, (26 unique-IP downloads)

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[215] **viXra:1705.0091** *submitted on 2017-05-04 06:15:57*, (21 unique-IP downloads)

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[210] **viXra:1704.0382** *submitted on 2017-04-28 23:39:19*, (25 unique-IP downloads)

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[206] **viXra:1704.0344** *submitted on 2017-04-26 06:16:55*, (22 unique-IP downloads)

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[205] **viXra:1704.0332** *submitted on 2017-04-24 23:04:13*, (31 unique-IP downloads)

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Category: Statistics

[204] **viXra:1704.0314** *submitted on 2017-04-24 04:51:58*, (28 unique-IP downloads)

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Category: Number Theory

[201] **viXra:1704.0058** *submitted on 2017-04-05 08:41:51*, (34 unique-IP downloads)

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Category: Statistics

[194] **viXra:1702.0294** *submitted on 2017-02-23 22:02:28*, (46 unique-IP downloads)

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Category: Statistics

[193] **viXra:1612.0412** *submitted on 2016-12-31 00:28:51*, (26 unique-IP downloads)

TRL Universal Recursive Sub-Sets And Super-Sets Of A Set In Completion. (Universal Engineering Series).
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Category: General Mathematics

[192] **viXra:1612.0411** *submitted on 2016-12-31 00:39:34*, (22 unique-IP downloads)

TRL Recursive Slating Of A Function (Set) In Terms Of Itself And Its Converse At The kth Universe In Parallel Given That The Given Set Has k Universes In Parallel, Found To Exhaustion. (Universal Engineering Series).
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Category: General Mathematics

[191] **viXra:1612.0410** *submitted on 2016-12-31 00:48:37*, (34 unique-IP downloads)

TRL Universal Equation Connecting True Life And True Redundancy of A Given Aspect Primality Of Concern. (Universal Engineering Series).
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TRL Universal Hyper Primality (Invoking Primality Metric Within Primality Metric) Analysis. (Universal Engineering Series).
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[189] **viXra:1612.0202** *submitted on 2016-12-10 22:47:05*, (121 unique-IP downloads)

TRL Positive Real Order Sequence Of Primes Finding Algorithm. {Rendition To Completion} (Universal Engineering Series).
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Theory Of 'Complementable Bounds' And 'Universe(s) In Parallel' Of Any Sequence Of Primes Of RthOrder Space
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ABOUT THE AUTHOR

After serving in the Engineering domain as a Graduate Teaching Assistant, Assistant Professor, Associate Professor & Head during 1999-2019, now, Mr. Ramesh Chandra Bagadi is currently splitting his time as a *Technology Entrepreneur* developing solutions to latest cutting edge technologies of the futuristic kind and as an *Author Of Self Help Books*. He has received his Bachelors of Civil Engineering from Osmania University, India and a Masters each in Engineering Mechanics, Civil & Environmental Engineering, Physics from the University Of Wisconsin-Madison, USA. He is also a Registered Chartered Engineer and Fellow of The Institution Of Engineers, India.

Notes